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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	2029 On 05-February-26			Bond Future	145.2255	144.9995	145.2255	144.9995	1,850
02/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	5115.4800	4889.4500	5.1155	4.8895	0
02/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2029 On 07-May-26			Bond Future	146.4273	146.1973	146.4273	146.1973	2,542
02/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4607.2900	4377.3000	4.6073	4.3773	0
02/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2029 On 06-August-26			Bond Future	149.1173	148.8828	149.1173	148.8828	0
02/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	5017.3400	4782.8200	5.0173	4.7828	0
02/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2029 On 05-November-26			Bond Future	150.2679	150.0288	150.2679	150.0288	0
02/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2707.9300	2468.7700	2.7079	2.4688	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2029 On 04-February-27			Bond Future	152.8857	152.6419	152.8857	152.6419	0
02/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	3165.6600	2921.8800	3.1657	2.9219	0
02/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2030 On 05-February-26			Bond Future	7.5688	7.5639	101.6729	101.6898	164,146
02/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6295.1800	6312.1800	6.2952	6.3122	0
02/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	1.1400	1.2100	0.0011	0.0012	0
02/12/2025	2030 On 07-May-26			Bond Future	7.5930	7.5876	103.5119	103.5292	5,220
02/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	252.1300	258.1600	0.2521	0.2582	1,000
02/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1493.4000	1482.1200	1.4934	1.4821	0
02/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	1038.4900	1051.1100	1.0385	1.0511	1,000
02/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	662.7800	658.0900	0.6628	0.6581	0
02/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1513.6800	1528.1000	1.5137	1.5281	0
02/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	468.1700	465.2800	0.4682	0.4653	1,000
02/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5626.3000	5643.7900	5.6263	5.6438	0
02/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	41.8800	42.0600	0.0419	0.0421	0
02/12/2025	2030 On 06-August-26			Bond Future	7.6254	7.6196	101.3793	101.3967	15,618
02/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	332.5800	338.7000	0.3326	0.3387	1,000
02/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1595.9400	1584.6100	1.5959	1.5846	0
02/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1077.7100	1089.1900	1.0777	1.0892	1,000
02/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	822.5900	816.6200	0.8226	0.8166	0
02/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1826.2000	1840.2100	1.8262	1.8402	0
02/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	524.6200	521.1800	0.5246	0.5212	1,000
02/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	4800.2100	4817.3100	4.8002	4.8173	0
02/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	124.6600	124.3100	0.1247	0.1243	0
02/12/2025	2030 On 05-November-26			Bond Future	7.6633	7.6571	103.1445	103.1620	0
02/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2530.5300	2545.0600	2.5305	2.5451	0
02/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	501.4000	498.4600	0.5014	0.4985	0
02/12/2025	2030 On 04-February-27			Bond Future	7.7268	7.7202	100.9092	100.9266	0
02/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1306.5200	1317.3000	1.3065	1.3173	0
02/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	1062.3100	1055.6600	1.0623	1.0557	0
02/12/2025	2031 On 05-February-26			Bond Future	112.9956	112.8413	112.9956	112.8413	1,015
02/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	1281.8000	1146.8000	1.2818	1.1468	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	46.2300	65.5400	0.0462	0.0655	0
02/12/2025	2031 On 07-May-26			Bond Future	115.0667	114.9097	115.0667	114.9097	736
02/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1385.6700	1263.2600	1.3857	1.2633	0
02/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	158.9600	193.5700	0.1590	0.1936	0
02/12/2025	2031 On 06-August-26			Bond Future	114.7563	114.5959	114.7563	114.5959	680
02/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1276.9600	1167.4500	1.2770	1.1675	0
02/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	330.6600	381.5700	0.3307	0.3816	0
02/12/2025	2031 On 05-November-26			Bond Future	116.7817	116.6181	116.7817	116.6181	0
02/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	5293.3600	5130.3800	5.2934	5.1304	0
02/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	1.7100	2.2700	0.0017	0.0023	0
02/12/2025	2031 On 04-February-27			Bond Future	116.3570	116.1895	116.3570	116.1895	0
02/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	946.2500	860.0000	0.9463	0.8600	0
02/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	769.3000	850.5100	0.7693	0.8505	0
02/12/2025	2032 On 05-February-26			Bond Future	8.0330	8.0543	104.0335	103.9312	126,987
02/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	9604.2300	9502.2100	9.6042	9.5022	0
02/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	1.2000	1.4600	0.0012	0.0015	0
02/12/2025	2032 On 07-May-26			Bond Future	8.0715	8.0940	101.7557	101.6516	37,710
02/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	9090.4600	8989.5300	9.0905	8.9895	0
02/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	38.2800	41.4000	0.0383	0.0414	0
02/12/2025	2032 On 06-August-26			Bond Future	8.1161	8.1399	103.6003	103.4943	0
02/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	8606.4800	8507.2600	8.6065	8.5073	0
02/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	123.5600	130.4200	0.1236	0.1304	0
02/12/2025	2032 On 05-November-26			Bond Future	8.1725	8.1977	101.2471	101.1390	0
02/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	4729.8000	4645.7700	4.7298	4.6458	0
02/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	593.2300	617.3800	0.5932	0.6174	0
02/12/2025	2032 On 04-February-27			Bond Future	8.2477	8.2745	102.9847	102.8743	0
02/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2446.4900	2384.3800	2.4465	2.3844	0
02/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1494.4500	1542.7400	1.4945	1.5427	0
02/12/2025	2033 On 05-February-26			Bond Future	141.5973	141.1347	141.5973	141.1347	2,698
02/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	8717.3300	8254.6600	8.7173	8.2547	0
02/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2033 On 07-May-26			Bond Future	142.6303	142.1593	142.6303	142.1593	11,412
02/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	7470.3200	6999.2900	7.4703	6.9993	0

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02/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2033 On 06-August-26			Bond Future	145.2507	144.7707	145.2507	144.7707	0
02/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	11000.6600	10520.7000	11.0007	10.5207	0
02/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2033 On 05-November-26			Bond Future	146.2297	145.7407	146.2297	145.7407	0
02/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	8969.7400	8480.7200	8.9697	8.4807	0
02/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2033 On 04-February-27			Bond Future	148.7772	148.2793	148.7772	148.2793	0
02/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	6067.2200	5569.3000	6.0672	5.5693	0
02/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2037 On 05-February-26			Bond Future	8.9238	8.9605	97.3028	97.0552	120,035
02/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	4887.2200	4665.8000	4.8872	4.6658	0
02/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	134.1100	160.2600	0.1341	0.1603	11,500
02/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	7578.5000	7339.3800	7.5785	7.3394	0
02/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	37.1500	45.6000	0.0372	0.0456	11,500
02/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	10803.3900	10557.9200	10.8034	10.5579	0
02/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	8.0000	10.1000	0.0080	0.0101	0
02/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	12225.1400	11978.7200	12.2251	11.9787	1,970
02/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	4.1900	5.3400	0.0042	0.0053	0
02/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	13890.3900	13643.2300	13.8904	13.6432	0
02/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	1.2900	1.7000	0.0013	0.0017	0
02/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	14760.8700	14513.5000	14.7609	14.5135	0
02/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0.5900	0.7900	0.0006	0.0008	0
02/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	14976.5800	14729.1800	14.9766	14.7292	1,030
02/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.4800	0.6500	0.0005	0.0007	0
02/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	17402.4800	17154.9300	17.4025	17.1549	0
02/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0400	0.0600	0.0000	0.0001	0
02/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	19481.5400	19233.9800	19.4815	19.2340	0
02/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	1,970
02/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	21724.6700	21477.1000	21.7247	21.4771	0
02/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
02/12/2025	2037 On 07-May-26			Bond Future	8.9837	9.0217	99.0628	98.8108	87,488
02/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	1851.6000	1729.4600	1.8516	1.7295	1,500
02/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1743.6400	1873.4800	1.7436	1.8735	0

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02/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	4104.4300	3923.7800	4.1044	3.9238	1,500
02/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	817.6000	888.9300	0.8176	0.8889	0
02/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	7162.7200	6945.0100	7.1627	6.9450	0
02/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	352.8900	387.1600	0.3529	0.3872	1,500
02/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	12061.8900	11821.0500	12.0619	11.8211	142
02/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	103.0500	114.1900	0.1031	0.1142	0
02/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	14027.0700	13780.7000	14.0271	13.7807	0
02/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	46.1900	51.8000	0.0462	0.0518	0
02/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	19517.6300	19266.0800	19.5176	19.2661	0
02/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	2.5100	2.9400	0.0025	0.0029	142
02/12/2025	2037 On 06-August-26			Bond Future	9.0502	9.0898	96.5988	96.3421	2,539
02/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	6743.0000	6536.8400	6.7430	6.5368	2,541
02/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	696.9000	747.5100	0.6969	0.7475	0
02/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	10319.6500	10088.7600	10.3197	10.0888	0
02/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	335.9600	361.8400	0.3360	0.3618	2,541
02/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	13446.4100	13204.1200	13.4464	13.2041	0
02/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	180.0200	194.5000	0.1800	0.1945	2,541
02/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	15498.9900	15250.0700	15.4990	15.2501	0
02/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	87.0900	94.9400	0.0871	0.0949	0
02/12/2025	2037 On 05-November-26			Bond Future	9.1178	9.1588	98.2805	98.0190	0
02/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	4030.4400	3870.6800	4.0304	3.8707	4,490
02/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1878.3400	1980.0900	1.8783	1.9801	0
02/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	7686.0300	7479.0200	7.6860	7.4790	0
02/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	922.7300	977.2300	0.9227	0.9772	4,490
02/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	9634.5800	9412.7900	9.6346	9.4128	0
02/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	651.6900	691.4100	0.6517	0.6914	0
02/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	10691.8500	10463.9700	10.6919	10.4640	0
02/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	544.6600	578.2900	0.5447	0.5783	4,490
02/12/2025	2037 On 04-February-27			Bond Future	9.1983	9.2410	95.7107	95.4444	0
02/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4253.4700	4096.1100	4.2535	4.0961	0
02/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	2332.8900	2441.8400	2.3329	2.4418	0
02/12/2025	2038 On 05-February-26			Bond Future	153.5001	153.5018	153.5001	153.5018	2,762
02/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	10300.1300	10301.7700	10.3001	10.3018	0
02/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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02/12/2025	2038 On 07-May-26			Bond Future	156.3135	156.3155	156.3135	156.3155	440
02/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	11783.5400	11785.5400	11.7835	11.7855	0
02/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2038 On 06-August-26			Bond Future	156.9843	156.9858	156.9843	156.9858	0
02/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	12264.2600	12265.7700	12.2643	12.2658	0
02/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2038 On 05-November-26			Bond Future	159.7558	159.7569	159.7558	159.7569	0
02/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	13445.7800	13446.9100	13.4458	13.4469	0
02/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2038 On 04-February-27			Bond Future	160.3069	160.3069	160.3069	160.3069	0
02/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	6476.9300	6476.9000	6.4769	6.4769	0
02/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2040 On 05-February-26			Bond Future	9.2262	9.2833	98.4868	98.0504	78,663
02/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	567.6600	447.5000	0.5677	0.4475	13,500
02/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	1932.2200	2248.5200	1.9322	2.2485	0
02/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	1055.6400	868.6700	1.0556	0.8687	14,000
02/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	1256.9200	1506.4100	1.2569	1.5064	0
02/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	4452.3600	4074.3000	4.4524	4.0743	14,000
02/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	189.6800	248.0800	0.1897	0.2481	13,500
02/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	7403.4500	6984.8100	7.4035	6.9848	0
02/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	50.1200	67.9400	0.0501	0.0679	14,000
02/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	8139.5500	7716.4300	8.1396	7.7164	680
02/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	36.5800	49.9200	0.0366	0.0499	0
02/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	10766.0500	10334.2400	10.7661	10.3342	0
02/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	11.7500	16.4000	0.0118	0.0164	8,180
02/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	13297.0200	12862.2600	13.2970	12.8623	0
02/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	4.0300	5.7300	0.0040	0.0057	680
02/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	15368.2000	14932.5100	15.3682	14.9325	0
02/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	1.7700	2.5400	0.0018	0.0025	0
02/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	17308.2800	16872.0100	17.3083	16.8720	475
02/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.3700	0.5600	0.0004	0.0006	0
02/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	24880.1200	24443.6600	24.8801	24.4437	0
02/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
02/12/2025	2040 On 07-May-26			Bond Future	9.2892	9.3482	100.2682	99.8239	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	10087.3600	9677.9300	10.0874	9.6779	1,460
02/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	214.6600	249.5100	0.2147	0.2495	0
02/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	12654.3300	12230.3300	12.6543	12.2303	0
02/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	121.1400	141.4200	0.1211	0.1414	0
02/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	15893.3400	15458.2700	15.8933	15.4583	0
02/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	51.2200	60.4300	0.0512	0.0604	0
02/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	16179.0400	15743.0700	16.1790	15.7431	0
02/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	45.5400	53.8500	0.0455	0.0539	1,460
02/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	17927.5500	17487.5600	17.9276	17.4876	0
02/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	21.3600	25.6500	0.0214	0.0257	0
02/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	18977.6500	18536.1600	18.9777	18.5362	0
02/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	13.1200	15.9100	0.0131	0.0159	1,460
02/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	20652.5600	20209.6000	20.6526	20.2096	0
02/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	5.7100	7.0300	0.0057	0.0070	0
02/12/2025	2040 On 06-August-26			Bond Future	9.3583	9.4195	97.5755	97.1230	7,265
02/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	18220.3200	17778.6800	18.2203	17.7787	0
02/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	78.6600	89.5500	0.0787	0.0896	0
02/12/2025	2040 On 05-November-26			Bond Future	9.4277	9.4910	99.2740	98.8133	0
02/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5187.1200	4882.3000	5.1871	4.8823	2,300
02/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1753.8900	1909.7900	1.7539	1.9098	0
02/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	9366.0200	8987.1900	9.3660	8.9872	0
02/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	865.4200	947.3100	0.8654	0.9473	2,300
02/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	11564.8000	11163.5300	11.5648	11.1635	0
02/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	616.3300	675.7800	0.6163	0.6758	0
02/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	12743.7300	12333.3000	12.7437	12.3333	0
02/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	517.7300	568.0200	0.5177	0.5680	2,300
02/12/2025	2040 On 04-February-27			Bond Future	9.5089	9.5745	96.4706	96.0017	0
02/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	5275.6200	4981.2700	5.2756	4.9813	0
02/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	2321.3800	2495.9700	2.3214	2.4960	0
02/12/2025	2043 On 05-February-26			Bond Future	118.6966	118.6981	118.6966	118.6981	0
02/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	9036.6585	9038.1325	9.0367	9.0381	0
02/12/2025	2043 On 05-February-26	109.66	Put	Bond Future	0.0285	0.0325	0.0000	0.0000	0
02/12/2025	2043 On 07-May-26			Bond Future	120.8724	120.8738	120.8724	120.8738	0
02/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	9180.7046	9182.3656	9.1807	9.1824	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	8.3446	8.5656	0.0083	0.0086	0
02/12/2025	2043 On 06-August-26			Bond Future	120.2370	120.2381	120.2370	120.2381	0
02/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	9402.9425	9404.5804	9.4029	9.4046	0
02/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	45.9225	46.4704	0.0459	0.0465	0
02/12/2025	2043 On 05-November-26			Bond Future	122.3589	122.3597	122.3589	122.3597	0
02/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	9626.5411	9628.1446	9.6265	9.6281	0
02/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	107.6811	108.4546	0.1077	0.1085	0
02/12/2025	2043 On 04-February-27			Bond Future	121.5935	121.5930	121.5935	121.5930	0
02/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	5062.5378	5064.7170	5.0625	5.0647	0
02/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	1099.0078	1101.6770	1.0990	1.1017	0
02/12/2025	2044 On 05-February-26			Bond Future	9.4512	9.4979	94.2286	93.8475	62,633
02/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	4610.3300	4291.8500	4.6103	4.2919	0
02/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	281.9700	344.5900	0.2820	0.3446	0
02/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	5089.1700	4760.9400	5.0892	4.7609	9,000
02/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	230.8100	283.6800	0.2308	0.2837	0
02/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	10813.1800	10439.0600	10.8132	10.4391	9,000
02/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	23.7800	30.7600	0.0238	0.0308	0
02/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	13117.0400	12739.0300	13.1170	12.7390	0
02/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	9.8700	12.9600	0.0099	0.0130	4,500
02/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	14392.2900	14013.1900	14.3923	14.0132	0
02/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	6.1700	8.1700	0.0062	0.0082	9,000
02/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	14706.3500	14327.0400	14.7064	14.3270	0
02/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	5.5100	7.3000	0.0055	0.0073	4,500
02/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	15080.1900	14700.5200	15.0802	14.7005	0
02/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	4.2800	5.7100	0.0043	0.0057	0
02/12/2025	2044 On 07-May-26		Call	Bond Future	975.7700	881.7200	0.9758	0.8817	0
02/12/2025	2044 On 07-May-26			Bond Future	9.5140	9.5622	95.9329	95.5450	64,878
02/12/2025	2044 On 07-May-26		Put	Bond Future	5042.8300	5336.7300	5.0428	5.3367	0
02/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	4694.2800	4412.2300	4.6943	4.4122	0
02/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	894.0700	999.9700	0.8941	1.0000	15,000
02/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	16053.4000	15675.7900	16.0534	15.6758	0
02/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	72.2100	82.5500	0.0722	0.0826	0
02/12/2025	2044 On 06-August-26			Bond Future	9.5823	9.6321	93.2869	92.8918	7,681
02/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	19046.8400	18661.7600	19.0468	18.6618	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	89.4700	99.5700	0.0895	0.0996	0
02/12/2025	2044 On 05-November-26			Bond Future	9.6503	9.7018	94.9107	94.5085	0
02/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	12654.2300	12305.3700	12.6542	12.3054	0
02/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	716.5100	769.9000	0.7165	0.7699	0
02/12/2025	2044 On 04-February-27			Bond Future	9.7288	9.7820	92.1576	91.7481	0
02/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	5788.1900	5526.6500	5.7882	5.5267	0
02/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2399.4600	2547.4400	2.3995	2.5474	0
02/12/2025	2046 On 05-February-26			Bond Future	137.5149	136.0995	137.5149	136.0995	12,410
02/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	15864.8800	14449.4600	15.8649	14.4495	0
02/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2046 On 07-May-26			Bond Future	137.7413	136.3000	137.7413	136.3000	5,789
02/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	12791.3300	11350.0200	12.7913	11.3500	0
02/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2046 On 06-August-26			Bond Future	140.2717	138.8036	140.2717	138.8036	0
02/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	17891.6600	16423.6400	17.8917	16.4236	0
02/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2046 On 05-November-26			Bond Future	140.4182	138.9239	140.4182	138.9239	0
02/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	14938.1700	13443.8500	14.9382	13.4439	0
02/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2046 On 04-February-27			Bond Future	142.8630	141.3421	142.8630	141.3421	0
02/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	11773.0000	10252.1200	11.7730	10.2521	0
02/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2050 On 05-February-26			Bond Future	137.8545	137.6215	137.8545	137.6215	11,798
02/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	15034.4800	14801.5000	15.0345	14.8015	0
02/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2050 On 07-May-26			Bond Future	140.3812	140.1441	140.3812	140.1441	4,988
02/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	16311.2200	16074.0500	16.3112	16.0741	0
02/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2050 On 06-August-26			Bond Future	140.5085	140.2667	140.5085	140.2667	0
02/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	17238.5300	16996.7100	17.2385	16.9967	0
02/12/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2050 On 05-November-26			Bond Future	142.9891	142.7427	142.9891	142.7427	0
02/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	19149.1300	18902.7200	19.1491	18.9027	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	2050 On 04-February-27			Bond Future	142.9926	142.7409	142.9926	142.7409	0
02/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	10602.6200	10350.8900	10.6026	10.3509	0
02/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	AL37 On 05-February-26			Index Future	1255.4350	1254.9130	1255.4350	1,254.9130	0
02/12/2025	AL37 On 07-May-26			Index Future	1278.1390	1277.6090	1278.1390	1,277.6090	0
02/12/2025	AL37 On 06-August-26			Index Future	1301.0760	1300.5350	1301.0760	1,300.5350	0
02/12/2025	AL37 On 05-November-26			Index Future	1324.0290	1323.4750	1324.0290	1,323.4750	0
02/12/2025	AL37 On 04-February-27			Index Future	1346.8310	1346.2630	1346.8310	1,346.2630	0
02/12/2025	AL7T On 05-February-26			Index Future	1606.0020	1602.4810	1606.0020	1,602.4810	0
02/12/2025	AL7T On 07-May-26			Index Future	1635.0460	1631.4620	1635.0460	1,631.4620	0
02/12/2025	AL7T On 06-August-26			Index Future	1664.3880	1660.7370	1664.3880	1,660.7370	0
02/12/2025	AL7T On 05-November-26			Index Future	1693.7510	1690.0310	1693.7510	1,690.0310	0
02/12/2025	AL7T On 04-February-27			Index Future	1722.9200	1719.1310	1722.9200	1,719.1310	0
02/12/2025	ALBI On 05-February-26			Index Future	1355.0690	1351.8120	1355.0690	1,351.8120	79
02/12/2025	ALBI On 07-May-26			Index Future	1379.5750	1376.2600	1379.5750	1,376.2600	0
02/12/2025	ALBI On 06-August-26			Index Future	1404.3330	1400.9560	1404.3330	1,400.9560	0
02/12/2025	ALBI On 05-November-26			Index Future	1429.1070	1425.6680	1429.1070	1,425.6680	0
02/12/2025	ALBI On 04-February-27			Index Future	1453.7190	1450.2160	1453.7190	1,450.2160	0
02/12/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/12/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/12/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/12/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	ES33 On 05-February-26			Bond Future	9.0643	9.0963	94.6010	94.4379	0
02/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	11405.4900	11242.4000	11.4055	11.2424	0
02/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	ES33 On 07-May-26			Bond Future	9.1378	9.1712	92.5411	92.3752	0
02/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	11660.6000	11494.6300	11.6606	11.4946	0
02/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	ES33 On 06-August-26			Bond Future	9.2184	9.2534	94.2408	94.0715	0
02/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	12372.1100	12202.8900	12.3721	12.2029	0
02/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	ES33 On 05-November-26			Bond Future	9.3136	9.3504	92.1118	91.9393	0
02/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	6783.4200	6610.9200	6.7834	6.6109	0
02/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	ES33 On 04-February-27			Bond Future	9.4300	9.4688	93.7129	93.5371	0
02/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	1216.3500	1040.5400	1.2164	1.0405	0
02/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	ES42 On 05-February-26			Bond Future	9.6565	9.7033	93.1200	92.7675	0
02/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	14520.2800	14167.7400	14.5203	14.1677	0
02/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	ES42 On 07-May-26			Bond Future	9.7246	9.7730	90.5623	90.2034	0
02/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	15920.8500	15561.9400	15.9209	15.5619	0
02/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	ES42 On 06-August-26			Bond Future	9.7959	9.8459	92.2251	91.8594	0
02/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17750.7600	17385.0800	17.7508	17.3851	0
02/12/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	ES42 On 05-November-26			Bond Future	9.8738	9.9256	89.5889	89.2165	0
02/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	11624.0600	11251.6500	11.6241	11.2517	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	ES42 On 04-February-27			Bond Future	9.9620	10.0156	91.1442	90.7650	0
02/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	2284.3100	1905.1300	2.2843	1.9051	0
02/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	GOVI On 05-February-26			GOVI	1330.2180	1327.0010	1330.2180	1,327.0010	608
02/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1802180.0000	1770010.0000	180.2180	177.0010	0
02/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	GOVI On 07-May-26			GOVI	1354.2750	1351.0010	1354.2750	1,351.0010	42
02/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1772750.0000	1740010.0000	177.2750	174.0010	0
02/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	GOVI On 06-August-26			GOVI	1378.5780	1375.2430	1378.5780	1,375.2430	0
02/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1895780.0000	1862430.0000	189.5780	186.2430	0
02/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	GOVI On 05-November-26			GOVI	1402.8980	1399.5010	1402.8980	1,399.5010	0
02/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1258980.0000	1225010.0000	125.8980	122.5010	0
02/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	GOVI On 04-February-27			GOVI	1427.0590	1423.5990	1427.0590	1,423.5990	0
02/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	580590.0000	545990.0000	58.0590	54.5990	0
02/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/12/2025	I258 On 05-February-26			Bond Future	124.2615	123.5371	124.2615	123.5371	0
02/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	12611.5910	11887.3677	12.6116	11.8874	0
02/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0.1210	0.2977	0.0001	0.0003	0
02/12/2025	I258 On 07-May-26			Bond Future	126.5389	125.8016	126.5389	125.8016	0
02/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	12830.2627	12102.7135	12.8303	12.1027	0
02/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	21.3327	31.1435	0.0213	0.0311	0
02/12/2025	I258 On 06-August-26			Bond Future	126.0079	125.2564	126.0079	125.2564	0
02/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	13161.5506	12439.6015	13.1616	12.4396	0
02/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	103.6106	133.1915	0.1036	0.1332	0
02/12/2025	I258 On 05-November-26			Bond Future	128.2316	127.4666	128.2316	127.4666	0
02/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	13512.2610	12796.9668	13.5123	12.7970	0
02/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	230.6210	280.3368	0.2306	0.2803	0
02/12/2025	I258 On 04-February-27			Bond Future	127.5688	126.7889	127.5688	126.7889	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	9750.1640	9124.5785	9.7502	9.1246	0
02/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	1081.3840	1235.6985	1.0814	1.2357	0
02/12/2025	IGOV On 05-February-26			Index Future	426.7570	425.3830	426.7570	425.3830	242
02/12/2025	IGOV On 07-May-26			Index Future	434.5790	433.1790	434.5790	433.1790	8
02/12/2025	IGOV On 06-August-26			Index Future	442.4790	441.0540	442.4790	441.0540	0
02/12/2025	IGOV On 05-November-26			Index Future	450.3850	448.9330	450.3850	448.9330	0
02/12/2025	IGOV On 04-February-27			Index Future	458.2400	456.7610	458.2400	456.7610	0
02/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
02/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
02/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
02/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
02/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
02/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
02/12/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
02/12/2025	R033 On 05-February-26			Bond Future	8.2118	8.2279	113.1466	113.0557	14,930
02/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	11957.9400	11869.3800	11.9579	11.8694	0
02/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	21.1600	23.4700	0.0212	0.0235	0
02/12/2025	R033 On 07-May-26			Bond Future	8.2562	8.2732	110.1503	110.0579	0
02/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	11090.6000	11007.5500	11.0906	11.0076	0
02/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	228.5600	237.9200	0.2286	0.2379	0
02/12/2025	R033 On 06-August-26			Bond Future	8.3065	8.3243	112.1470	112.0527	0
02/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	10389.6600	10312.7100	10.3897	10.3127	0
02/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	696.9000	714.2500	0.6969	0.7143	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	R033 On 05-November-26			Bond Future	8.3676	8.3864	109.0605	108.9643	0
02/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6385.5500	6320.7200	6.3856	6.3207	0
02/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1601.9600	1633.3400	1.6020	1.6333	0
02/12/2025	R033 On 04-February-27			Bond Future	8.4459	8.4659	110.9314	110.8331	0
02/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	3922.4600	3871.3800	3.9225	3.8714	0
02/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2922.0300	2969.2300	2.9220	2.9692	0
02/12/2025	R035 On 05-February-26			Bond Future	8.4904	8.5271	106.3833	106.1514	81,685
02/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	1609.5200	1472.4500	1.6095	1.4725	350
02/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	668.8000	763.6900	0.6688	0.7637	0
02/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	2605.4400	2433.0600	2.6054	2.4331	0
02/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	363.1400	422.7200	0.3631	0.4227	0
02/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	4157.8000	3955.2200	4.1578	3.9552	0
02/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	153.7500	183.1300	0.1538	0.1831	350
02/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	4772.6000	4562.8700	4.7726	4.5629	0
02/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	110.9300	133.1600	0.1109	0.1332	16,000
02/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	6982.2400	6758.3600	6.9822	6.7584	0
02/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	35.0100	43.0900	0.0350	0.0431	350
02/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	9949.1200	9719.1400	9.9491	9.7191	250
02/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	7.4300	9.4100	0.0074	0.0094	0
02/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	11423.0200	11192.0600	11.4230	11.1921	2,000
02/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	3.5500	4.5500	0.0036	0.0046	0
02/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	12655.0300	12423.5000	12.6550	12.4235	0
02/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	1.3400	1.7700	0.0013	0.0018	250
02/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	13289.5400	13057.8200	13.2895	13.0578	0
02/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.7400	0.9800	0.0007	0.0010	0
02/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	14074.6400	13842.8000	14.0746	13.8428	2,000
02/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.3400	0.4600	0.0003	0.0005	0
02/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	14386.1600	14154.3000	14.3862	14.1543	0
02/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.2400	0.3400	0.0002	0.0003	0
02/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	15260.9900	15029.0600	15.2610	15.0291	0
02/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.1000	0.1300	0.0001	0.0001	250
02/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	21442.4100	21210.4500	21.4424	21.2105	0
02/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
02/12/2025	R035 On 07-May-26			Bond Future	8.5362	8.5744	103.8057	103.5696	37,434

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	800.3500	726.6600	0.8004	0.7267	1,000
02/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	2338.0900	2500.4700	2.3381	2.5005	0
02/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	2529.6600	2382.5000	2.5297	2.3825	1,000
02/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	975.2000	1064.1100	0.9752	1.0641	0
02/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	4490.2300	4303.9700	4.4902	4.3040	0
02/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	489.2200	539.0300	0.4892	0.5390	1,000
02/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	6782.4300	6572.8900	6.7824	6.5729	250
02/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	241.6400	268.1700	0.2416	0.2682	0
02/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	6888.4700	6678.1900	6.8885	6.6782	200
02/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	234.2900	260.0800	0.2343	0.2601	0
02/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	7153.9800	6941.9600	7.1540	6.9420	350
02/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	217.1000	241.1500	0.2171	0.2412	0
02/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	9433.7100	9210.6100	9.4337	9.2106	0
02/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	110.4600	123.4300	0.1105	0.1234	250
02/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	9539.4400	9315.9800	9.5394	9.3160	0
02/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	107.1200	119.7300	0.1071	0.1197	200
02/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	9803.5900	9579.2800	9.8036	9.5793	0
02/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	99.3400	111.1000	0.0993	0.1111	350
02/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	12053.3200	11823.8200	12.0533	11.8238	0
02/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	53.3600	59.9300	0.0534	0.0599	250
02/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	12156.7900	11927.1100	12.1568	11.9271	0
02/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	51.9000	58.2900	0.0519	0.0583	200
02/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	12414.9900	12184.9200	12.4150	12.1849	0
02/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	48.4700	54.4700	0.0485	0.0545	350
02/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	13180.1800	12948.5900	13.1802	12.9486	0
02/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	34.8000	39.2800	0.0348	0.0393	0
02/12/2025	R035 On 06-August-26			Bond Future	8.5875	8.6273	105.6876	105.4471	56
02/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1078.5900	998.8200	1.0786	0.9988	1,000
02/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2895.4200	3056.1600	2.8954	3.0562	0
02/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2417.5100	2287.4300	2.4175	2.2874	350
02/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1680.9700	1791.4000	1.6810	1.7914	0
02/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	2730.7600	2592.2000	2.7308	2.5922	1,000
02/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1517.1300	1619.0800	1.5171	1.6191	0
02/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4198.8700	4030.0400	4.1989	4.0300	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	989.9600	1061.6400	0.9900	1.0616	0
02/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	4568.5100	4393.8900	4.5685	4.3939	0
02/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	897.6200	963.5100	0.8976	0.9635	350
02/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	4615.0700	4439.7500	4.6151	4.4398	250
02/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	886.6400	951.8300	0.8866	0.9518	0
02/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	5421.2800	5235.2000	5.4213	5.2352	0
02/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	721.2000	775.6300	0.7212	0.7756	1,000
02/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	6594.0400	6395.7800	6.5940	6.3958	0
02/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	543.5000	585.7500	0.5435	0.5858	200
02/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	6991.1100	6789.4600	6.9911	6.7895	0
02/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	495.8800	534.7400	0.4959	0.5347	350
02/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	7040.9100	6838.8600	7.0409	6.8389	0
02/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	490.2800	528.7400	0.4903	0.5287	250
02/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	9089.2900	8873.6400	9.0893	8.8736	0
02/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	303.2400	328.1000	0.3032	0.3281	200
02/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	9541.2100	9323.3100	9.5412	9.3233	0
02/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	273.6900	296.3000	0.2737	0.2963	250
02/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	13693.7300	13461.3500	13.6937	13.4614	0
02/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	86.8500	94.9800	0.0869	0.0950	0
02/12/2025	R035 On 05-November-26			Bond Future	8.6504	8.6921	103.0293	102.7844	0
02/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	2877.9400	2744.0400	2.8779	2.7440	200
02/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	2001.9900	2113.0100	2.0020	2.1130	0
02/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	4929.6800	4757.3400	4.9297	4.7573	0
02/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	1195.4100	1267.9900	1.1954	1.2680	200
02/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	7214.3800	7016.2700	7.2144	7.0163	0
02/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	726.3700	773.1800	0.7264	0.7732	200
02/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	8297.8200	8091.0100	8.2978	8.0910	0
02/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	577.0200	615.1300	0.5770	0.6151	0
02/12/2025	R035 On 04-February-27			Bond Future	8.7284	8.7720	104.7980	104.5485	0
02/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	3706.5000	3560.1800	3.7065	3.5602	0
02/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	2053.4200	2156.6000	2.0534	2.1566	0
02/12/2025	R038 On 05-February-26			Bond Future	9.0177	9.0492	117.4838	117.2326	3,763
02/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	17199.0800	16948.0200	17.1991	16.9480	0
02/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.5200	0.6900	0.0005	0.0007	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	R038 On 07-May-26			Bond Future	9.0787	9.1115	114.1248	113.8691	2,395
02/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	16320.5000	16069.9300	16.3205	16.0699	0
02/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	44.9400	50.0100	0.0449	0.0500	0
02/12/2025	R038 On 06-August-26			Bond Future	9.1446	9.1787	116.1936	115.9330	0
02/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	17942.9800	17690.8900	17.9430	17.6909	0
02/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	106.3400	114.7700	0.1063	0.1148	0
02/12/2025	R038 On 05-November-26			Bond Future	9.2182	9.2536	112.7363	112.4709	0
02/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	11160.2600	10931.4600	11.1603	10.9315	0
02/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	629.9000	666.4600	0.6299	0.6665	0
02/12/2025	R038 On 04-February-27			Bond Future	9.3043	9.3411	114.6699	114.3996	0
02/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	4879.7600	4721.4400	4.8798	4.7214	0
02/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2735.2500	2847.1700	2.7353	2.8472	0
02/12/2025	R053 On 05-February-26			Bond Future	9.2800	9.3318	127.3348	126.7275	30,206
02/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	22004.6200	21398.7800	22.0046	21.3988	0
02/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	3.6000	5.0300	0.0036	0.0050	0
02/12/2025	R053 On 07-May-26			Bond Future	9.3311	9.3843	123.7769	123.1588	14,035
02/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	23083.3000	22478.6900	23.0833	22.4787	0
02/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	81.5900	95.1000	0.0816	0.0951	0
02/12/2025	R053 On 06-August-26			Bond Future	9.3852	9.4401	126.0206	125.3910	0
02/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	27022.6000	26407.6700	27.0226	26.4077	0
02/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	113.3200	127.9200	0.1133	0.1279	0
02/12/2025	R053 On 05-November-26			Bond Future	9.4441	9.5006	122.3565	121.7156	0
02/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	18394.4800	17826.0100	18.3945	17.8260	0
02/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	813.6800	886.1400	0.8137	0.8861	0
02/12/2025	R053 On 04-February-27			Bond Future	9.5111	9.5694	124.4552	123.8029	0
02/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	8454.3100	8030.3600	8.4543	8.0304	0
02/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	3272.3600	3500.6700	3.2724	3.5007	0
02/12/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
02/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	66.5000	67.0100	0.0665	0.0670	0
02/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	66.5000	67.0100	0.0665	0.0670	0
02/12/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
02/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	103.1000	103.4300	0.1031	0.1034	0
02/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	103.1000	103.4300	0.1031	0.1034	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
02/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	88.4700	88.6500	0.0885	0.0887	0
02/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	88.4700	88.6500	0.0885	0.0887	0
02/12/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
02/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	51.2500	51.3300	0.0513	0.0513	0
02/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	51.2500	51.3300	0.0513	0.0513	0
02/12/2025	R202 On 05-February-26			Bond Future	291.3996	290.0040	291.3996	290.0040	565
02/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	13579.5700	12184.0100	13.5796	12.1840	0
02/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	R202 On 07-May-26			Bond Future	296.7405	295.3196	296.7405	295.3196	460
02/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	19190.5400	17769.5800	19.1905	17.7696	0
02/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	R202 On 06-August-26			Bond Future	296.7724	295.3251	296.7724	295.3251	0
02/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	17912.4200	16465.1400	17.9124	16.4651	0
02/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	R202 On 05-November-26			Bond Future	302.0127	300.5388	302.0127	300.5388	0
02/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	21552.6700	20078.8300	21.5527	20.0788	0
02/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	R202 On 04-February-27			Bond Future	301.7720	300.2708	301.7720	300.2708	0
02/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	7041.9800	5540.8200	7.0420	5.5408	0
02/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	R209 On 05-February-26			Bond Future	8.7452	8.7766	85.7223	85.5370	36,980
02/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	11712.0000	11527.1600	11.7120	11.5272	0
02/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	1.5600	1.9800	0.0016	0.0020	0
02/12/2025	R209 On 07-May-26			Bond Future	8.7958	8.8284	84.1216	83.9331	6,358
02/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	11994.6200	11810.5900	11.9946	11.8106	0
02/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	42.8300	47.3800	0.0428	0.0474	0
02/12/2025	R209 On 06-August-26			Bond Future	8.8510	8.8848	85.6467	85.4546	2,732
02/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	13066.4300	12881.0200	13.0664	12.8810	0
02/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	86.2400	92.9600	0.0862	0.0930	0
02/12/2025	R209 On 05-November-26			Bond Future	8.9136	8.9487	83.9889	83.7932	0
02/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	7992.5200	7828.2700	7.9925	7.8283	0
02/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	590.6600	622.1800	0.5907	0.6222	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	R209 On 04-February-27			Bond Future	8.9883	9.0248	85.4306	85.2313	0
02/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	3477.2300	3359.7800	3.4772	3.3598	0
02/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1901.6200	1983.5000	1.9016	1.9835	0
02/12/2025	R210 On 05-February-26			Bond Future	259.0333	259.0382	259.0333	259.0382	289
02/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5933.3400	5938.1500	5.9333	5.9382	0
02/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	R210 On 07-May-26			Bond Future	260.3033	260.3087	260.3033	260.3087	918
02/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4903.3300	4908.6800	4.9033	4.9087	0
02/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	R210 On 06-August-26			Bond Future	265.0852	265.0902	265.0852	265.0902	0
02/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	5245.2100	5250.1700	5.2452	5.2502	0
02/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	R210 On 05-November-26			Bond Future	266.2340	266.2381	266.2340	266.2381	0
02/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12903.9900	12908.1000	12.9040	12.9081	0
02/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	R210 On 04-February-27			Bond Future	270.8707	270.8740	270.8707	270.8740	0
02/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	4840.7000	4844.0200	4.8407	4.8440	0
02/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	R213 On 05-February-26			Bond Future	7.8153	7.8262	99.7973	99.7533	16,500
02/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	7928.4400	7884.6300	7.9284	7.8846	0
02/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	1.3300	1.5300	0.0013	0.0015	0
02/12/2025	R213 On 07-May-26			Bond Future	7.8433	7.8549	98.0516	98.0069	64,746
02/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7243.6100	7200.7600	7.2436	7.2008	0
02/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	36.7800	38.6500	0.0368	0.0387	0
02/12/2025	R213 On 06-August-26			Bond Future	7.8776	7.8900	99.8294	99.7837	0
02/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6535.7600	6494.0700	6.5358	6.4941	0
02/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	122.4900	126.5300	0.1225	0.1265	0
02/12/2025	R213 On 05-November-26			Bond Future	7.9302	7.9436	98.0200	97.9732	0
02/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3396.6500	3362.7400	3.3967	3.3627	0
02/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	566.0500	578.9200	0.5661	0.5789	0
02/12/2025	R213 On 04-February-27			Bond Future	8.0056	8.0200	99.7035	99.6556	0
02/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	1755.8600	1731.2100	1.7559	1.7312	0
02/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1309.2800	1332.5100	1.3093	1.3325	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	R214 On 05-February-26			Bond Future	9.2600	9.3068	80.7467	80.4328	10,264
02/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	11974.6200	11661.7300	11.9746	11.6617	0
02/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	3.0000	4.0700	0.0030	0.0041	0
02/12/2025	R214 On 07-May-26			Bond Future	9.3142	9.3623	78.9101	78.5905	31,017
02/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	13029.3000	12718.6100	13.0293	12.7186	0
02/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	62.6400	71.5800	0.0626	0.0716	0
02/12/2025	R214 On 06-August-26			Bond Future	9.3727	9.4224	80.3408	80.0152	0
02/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	14817.5800	14503.1500	14.8176	14.5032	0
02/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	102.6200	113.7300	0.1026	0.1137	0
02/12/2025	R214 On 05-November-26			Bond Future	9.4389	9.4901	78.4451	78.1136	0
02/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	9752.4200	9469.8300	9.7524	9.4698	0
02/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	658.4600	707.3100	0.6585	0.7073	0
02/12/2025	R214 On 04-February-27			Bond Future	9.5158	9.5688	79.7919	79.4544	0
02/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4503.1600	4294.0500	4.5032	4.2941	0
02/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	2102.7900	2231.1200	2.1028	2.2311	0
02/12/2025	R248 On 05-February-26			Bond Future	9.4252	9.4770	97.7077	97.2556	243,869
02/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	93.9300	69.3000	0.0939	0.0693	1,940
02/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	4879.3000	5306.7400	4.8793	5.3067	0
02/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1275.7200	1080.0700	1.2757	1.0801	1,940
02/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	1496.3500	1752.7700	1.4964	1.7528	0
02/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	1775.7400	1535.8800	1.7757	1.5359	0
02/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	1124.0000	1336.2100	1.1240	1.3362	0
02/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	2664.1600	2366.3800	2.6642	2.3664	12,500
02/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	728.1100	882.4000	0.7281	0.8824	0
02/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	4363.8200	3997.4900	4.3638	3.9975	0
02/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	349.9700	435.7100	0.3500	0.4357	1,940
02/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	5085.6300	4700.7000	5.0856	4.7007	0
02/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	261.9600	329.1000	0.2620	0.3291	0
02/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	8617.8300	8186.2600	8.6178	8.1863	0
02/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	68.2700	88.7700	0.0683	0.0888	0
02/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	15405.8600	14955.8600	15.4059	14.9559	0
02/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	5.7200	7.7900	0.0057	0.0078	0
02/12/2025	R248 On 07-May-26			Bond Future	9.4796	9.5330	95.0365	94.5764	46,543
02/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	16636.5600	16189.1000	16.6366	16.1891	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	80.3400	93.0400	0.0803	0.0930	0
02/12/2025	R248 On 06-August-26			Bond Future	9.5382	9.5932	96.7595	96.2909	0
02/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	20008.0500	19551.5900	20.0081	19.5516	0
02/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	97.7400	109.9500	0.0977	0.1100	0
02/12/2025	R248 On 05-November-26			Bond Future	9.6035	9.6603	94.0088	93.5317	0
02/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	13502.4800	13085.7500	13.5025	13.0858	0
02/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	718.4300	778.8400	0.7184	0.7788	0
02/12/2025	R248 On 04-February-27			Bond Future	9.6787	9.7373	95.6223	95.1367	0
02/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	6011.1600	5701.9300	6.0112	5.7019	0
02/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2529.1000	2705.4900	2.5291	2.7055	0
02/12/2025	R2R9 On 05-February-26			Bond Future	9.1943	9.2156	108.7165	108.5504	0
02/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	95725.9700	95559.8500	95.7260	95.5599	0
02/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	R2R9 On 07-May-26			Bond Future	9.2577	9.2797	105.7041	105.5351	0
02/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	94854.4000	94685.4400	94.8544	94.6854	0
02/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	R2R9 On 06-August-26			Bond Future	9.3259	9.3487	107.6202	107.4480	0
02/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	94500.6900	94328.4700	94.5007	94.3285	0
02/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	R2R9 On 05-November-26			Bond Future	9.4012	9.4249	104.5177	104.3422	0
02/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	93547.6700	93372.1200	93.5477	93.3721	0
02/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	R2R9 On 04-February-27			Bond Future	9.4883	9.5130	106.3105	106.1316	0
02/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5126.6100	5016.1600	5.1266	5.0162	0
02/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2268.6700	2337.1200	2.2687	2.3371	0
02/12/2025	R4R2 On 05-February-26			Bond Future	9.3281	9.3801	110.2576	109.8087	1,125
02/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	96982.3000	96533.4000	96.9823	96.5334	0
02/12/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	R4R2 On 07-May-26			Bond Future	9.3900	9.4437	107.1470	106.6901	0
02/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	96057.9000	95601.0000	96.0579	95.6010	0
02/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	R4R2 On 06-August-26			Bond Future	9.4561	9.5116	109.0893	108.6239	0
02/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	95672.0200	95206.6100	95.6720	95.2066	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	R4R2 On 05-November-26			Bond Future	9.5284	9.5859	105.8864	105.4126	0
02/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	94663.7700	94189.9700	94.6638	94.1900	0
02/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2025	R4R2 On 04-February-27			Bond Future	9.6113	9.6708	107.7025	107.2202	0
02/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	6276.3700	5957.1700	6.2764	5.9572	0
02/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2182.2400	2345.3600	2.1822	2.3454	0
02/12/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/12/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0